



Public Debt Department
Government Securities Secondary Market Trade Summary* 12.10.2017

Indicators	12.10.2017	11.10.2017
Total Turnover (Rs.Mn)	5,110	12,540
No of Trades	36	29
No of Securities Traded	12	15
No of Participants	14	17

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217K031	0.06	Tbill	8.25	8.25	8.25	8.25	8.25	50	1
2	LKA36418J126	1.00	Tbill	9.39	9.44	9.44	9.39	9.42	500	2
3	LKB01019E016	1.55	Tbill	9.75	9.75	9.75	9.75	9.75	60	1
4	LKB00619G019	1.71	TBond	9.80	9.70	9.80	9.56	9.70	750	5
5	LKB00619I155	1.92	TBond	9.75	9.75	9.75	9.75	9.75	50	1
6	LKB00821H019	3.80	TBond	10.12	10.01	10.12	10.00	10.05	950	8
7	LKB00721J157	4.01	TBond	10.18	10.09	10.18	10.08	10.13	1,000	6
8	LKB00922J011	4.97	TBond	10.15	10.15	10.15	10.15	10.15	100	2
9	LKB01024A014	6.22	TBond	10.32	10.32	10.32	10.32	10.32	500	2
10	LKB01025C157	7.42	TBond	10.45	10.41	10.45	10.41	10.42	700	5
11	LKB01027F156	9.67	TBond	10.36	10.32	10.36	10.32	10.34	400	2
12	LKB01528I017	10.89	TBond	10.52	10.52	10.52	10.52	10.52	50	1

*Represents (a) Inter Dealer Direct Participant (DDP) transactions (b) Transactions between DDP and Non DDP entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

